

PERIODIC DISCLOSURES
FORM L-29 Details regarding debt securities

Insurer:

Tata AIG Life

Date: 31.03.2011

NON UNIT LINKED

(₹ in Lakhs)

Details Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st Mar 11	as % of total for this class	As at 31st Mar 10	as % of total for this class	As at 31st Mar 11	as % of total for this class	As at 31st Mar 10	as % of total for this class
Break down by credit rating								
AAA rated	373,244.28	99.41%	305,287.96	99.61%	380,456.63	99.42%	308,585.80	99.63%
AA or better	2,084.39	0.56%	1,196.52	0.39%	2,082.76	0.54%	1,137.37	0.37%
Rated below AA but above A								
Rated below A but above B								
Any other	130.00	0.03%	-	-	130.00	0.03%	-	-
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	34,948.65	9.31%	46,122.45	15.05%	34,965.53	9.14%	46,057.06	14.87%
more than 1 year and upto 3years	23,982.37	6.39%	26,794.09	8.74%	23,886.72	6.24%	25,891.47	8.36%
More than 3years and up to 7years	37,529.11	10.00%	29,060.44	9.48%	38,073.39	9.95%	28,324.10	9.14%
More than 7 years and up to 10 years	21,659.67	5.77%	23,229.99	7.58%	21,960.97	5.74%	22,960.97	7.41%
More than 10 years and up to 15 years	52,069.15	13.87%	38,716.39	12.63%	53,126.87	13.88%	39,390.85	12.72%
More than 15 years and up to 20 years	20,739.57	5.52%	20,646.70	6.74%	21,538.46	5.63%	21,662.06	6.99%
Above 20 years	184,530.16	49.15%	121,914.41	39.78%	189,117.44	49.42%	125,436.66	40.50%
Breakdown by type of the issuer								
a. Central Government	268,383.47	71.48%	203,842.21	66.51%	275,375.75	71.96%	209,259.09	67.56%
b. State Government	1,002.68	0.27%	-	-	1,013.00	0.26%	-	-
c. Corporate Securities	84,269.82	22.44%	69,545.28	22.69%	84,477.95	22.08%	67,367.09	21.75%
d. CD / CP	9,574.49	2.55%	-	-	9,574.49	2.50%	-	-
e. Fixed Deposit	130.00	0.03%	450.20	0.15%	130.00	0.03%	450.20	0.15%
f. Repo	12,098.20	3.22%	32,646.78	10.65%	12,098.20	3.16%	32,646.78	10.54%

UNIT LINKED

(₹ in Lakhs)

Details Regarding debt securities								
	MARKET VALUE				Book Value			
	As at 31st Mar 11	as % of total for this class	As at 31st Mar 10	as % of total for this class	As at 31st Mar 11	as % of total for this class	As at 31st Mar 10	as % of total for this class
Break down by credit rating								
AAA rated	166,983.67	89.94%	126,909.64	96.53%	166,697.50	89.99%	125,655.72	96.54%
AA or better	5,269.45	2.84%	1,558.89	1.19%	5,133.06	2.77%	1,500.00	1.15%
Rated below AA but above A								
Rated below A but above B								
Any other **	13,404.55	7.22%	3,000.00	0.02	13,404.55	7.24%	3,000.00	0.02
BREAKDOWN BY RESIDUALMATURITY								
Up to 1 year	99,061.14	53.36%	84,706.41	64.43%	98,393.17	53.12%	84,283.38	64.76%
more than 1 year and upto 3years	29,554.06	15.92%	18,497.16	14.07%	29,882.90	16.13%	18,095.17	13.90%
More than 3years and up to 7years	26,866.17	14.47%	18,496.42	14.07%	26,953.00	14.55%	18,164.86	13.96%
More than 7 years and up to 10 years	15,827.61	8.53%	9,270.33	7.05%	15,839.16	8.55%	9,114.60	7.00%
More than 10 years and up to 15 years	12,321.73	6.64%	498.20	0.38%	12,145.89	6.56%	497.70	0.38%
More than 15 years and up to 20 years	1,110.87	0.60%	-	-	1,100.00	0.59%	-	-
Above 20 years	916.09	0.49%	-	-	920.99	0.50%	-	-
Breakdown by type of the issuer								
a. Central Government	5,111.89	2.75%	2,088.85	1.59%	5,136.54	2.77%	2,143.97	1.65%
b. State Government								
c. Corporate Securities	85,556.47	46.08%	50,986.21	38.78%	85,801.01	46.32%	49,927.95	38.36%
d. CD / CP	32,080.30	17.28%	20,141.50	15.32%	31,388.55	16.95%	19,831.84	15.24%
e. Fixed Deposit	13,404.55	7.22%	3,000.00	2.28%	13,404.55	7.24%	3,000.00	2.30%
f. Repo	49,504.47	26.66%	55,251.97	42.03%	49,504.47	26.73%	55,251.97	42.45%